

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	11/30/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$675,776,580	\$1,273,982,128
% of total pool	34.66%	65.34%
Portfolio Duration*	0.288	1.724
Index Duration*	0.366	1.931
% of index	78.69%	89.28%
Weighted Average Days to Maturity	105	690
Earned Income Yield	0.475%	2.521%

* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.814 and Liquidity duration increases to .339.